Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/01/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 5-Jan-15			Any day expiry	2	5,000	5,000,000.00	58 456 500.00
CF CANDO CAGB 5-Jan-1			Can-Do Future	1	5,000	5,000.00	0.00
$ / R 12-Jan-15		P	Any day expiry	2	8,000	8,000,000.00	658 672.00
$ / R 16-Mar-15		P	Foreign Exchange Future	39	9,087	9,087,000.00	83 942 644.80
$ / R MAXI 16-Mar-15			Foreign Exchange Future	6	35	3,500,000.00	41 390 450.00
£ / R 16-Mar-15			Foreign Exchange Future	8	15,024	15,024,000.00	271 664 582.20
€ / R 16-Mar-15			Foreign Exchange Future	3	160	160,000.00	2 265 820.00
AU$ / R 16-Mar-15			Foreign Exchange Future	2	85	85,000.00	808 510.00
$ / R 12-Jun-15			Foreign Exchange Future	6	1,355	1,355,000.00	16 291 311.00
£ / R 12-Jun-15			Foreign Exchange Future	2	12	12,000.00	220 622.00
$ / R 14-Sep-15			Foreign Exchange Future	2	20	20,000.00	245 171.00
Total Futures				**69**	**33,778**	**32,248,000.00**	**475,179,711.00**
Total Options				**4**	**10,000**	**10,000,000.00**	**764,572.00**
Grand Total for Currency Future Turnover Summary				**73**	**43,778**	**42,248,000.00**	**475 944 283.00**